

Patent Abstracts of Japan

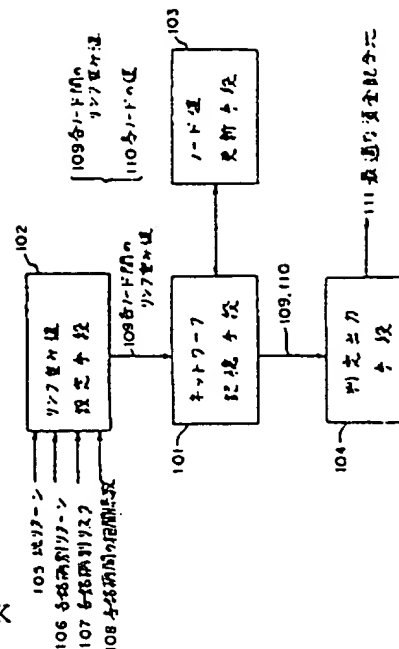
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 PATENTEE : FUJITSU LTD
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TITLE : RISK MINIMIZED PORTFOLIO
 SELECTOR USING
 INTERCONNECTION TYPE NETWORK



ABSTRACT : PURPOSE: To accurately decide up to a fund distribution rate to each brand by finding a fund distribution ratio within a specific range uniformly when the values of energy functions found from each link weight value and each node value are minimized. CONSTITUTION: A link weight value setting means 102 sets each link weight value 109 from the return 106 of each brand, risk 107, a the coefficient 108 of correlation between each brand, and it is stored in a network storage means 101. A node value update means 103 updates each node value 110 in the network storage means 101 sequentially based on each link weight value 109 from the link weight value setting means 102 or the network storage means 101 so as to reduce the value of the energy function and to satisfy restrictive condition that each node value 110 is less than 1 and excess of zero. A judging output means 104 judges the value of the energy function found from each link weight value 109 and each node value 110 at every update operation, and outputs each node value 110 when the value is minimal. In such a way, it is possible to accurately decide up to the fund distribution rate each brand.